

Structure of fractional factorial designs derived from two-symbol balanced arrays and their resolution

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1. Introduction

A fractional 2^m factorial (2^m -FF) design derived from a two-symbol orthogonal array (O-array) of strength $2p$ is said to be best in the sense that all factorial effects up to p -factor interactions are estimable uncorrelatedly and these estimates have the same variance under the situation in which all $(p + 1)$ -factor and higher order interactions are assumed to be negligible. However, such a design can be constructed only for quite restricted number of observations. The concept of an O-array was generalized by Chakravarti [2] to a balanced array (B-array). A 2^m -FF design derived from a two-symbol B-array of strength $2p$ has been investigated by several authors (see [3–15, 17–29, 32–36, 38, 39]).

It is known that there are so many designs having odd $(2p + 1)$ resolution in the class of 2^m -FF designs derived from two-symbol B-arrays of strength $2p$ (see [3–12, 17, 18, 20]). Yamamoto, Shirakura and Kuwada [38, 39] introduced the concept of a triangular type multidimensional partially balanced (TMDPB) association scheme among the sets of factorial effects up to p -factor interactions of a 2^m factorial design. The MDPB association scheme was first introduced by Bose and Srivastava [1] as a generalization of the ordinary association scheme. Yamamoto, Shirakura and Kuwada [39] obtained an explicit expression for the characteristic polynomial of the information matrix of a balanced fractional 2^m factorial (2^m -BFF) design of resolution $2p + 1$ by utilizing the algebraic structure of the TMDPB association scheme. This includes the results of a 2^m -BFF design of resolution V given by Srivastava and Chopra [27] as a special case. Yamamoto, Shirakura and Kuwada [38] also showed that a 2^m -BFF design of resolution $2p + 1$ is equivalent to a design derived from a two-symbol B-array of strength $2p$ provided the information matrix is nonsingular.

It is also known that there are so many designs having even $(2p)$ resolution in the class of 2^m -FF designs derived from two-symbol B-arrays of strength $2p$ (see [19–22]). There are, however, so many designs which have neither odd nor even resolution in the class of those designs (see [13–15, 34–36]). Yamamoto and Hyodo [34, 35] introduced an extended concept of resolution, which

includes both odd and even resolution as a special case. Recently, Hyodo and Yamamoto [15] have obtained some algebraic properties of information matrices of 2^m -FF designs derived from two-symbol simple arrays (S-arrays) which belong to a slightly restricted class of two-symbol B-arrays of strength $2p$. In the class of those designs, Yamamoto and Hyodo [34–36] and Hyodo and Yamamoto [13–15] have also obtained some designs having various type resolution, which includes both odd and even, by utilizing the algebraic structure of the information matrix.

In this paper, we shall consider a two-symbol B-array of strength $2p$, m constraints, index set $\{\mu_0^{(2p)}, \mu_1^{(2p)}, \dots, \mu_{2p}^{(2p)}\}$ and frequency set $\{z_0^{(m)}, z_1^{(m)}, \dots, z_m^{(m)}\}$ where $z_j^{(m)}$ are the number of row vectors of weight j in the array. Such an array is traditionally denoted as $BA(N, m, 2, 2p)\{\mu_0^{(2p)}, \mu_1^{(2p)}, \dots, \mu_{2p}^{(2p)}\}$, where N is the total number of assemblies. We, however, denote it here as $BA(m, 2p; z_0^{(m)}, z_1^{(m)}, \dots, z_m^{(m)})$ since the characterization of the information matrix can be explicitly expressed by the frequencies $z_j^{(m)}$. It is well known that its array provides us a two-symbol B-array of strength $u (\leq 2p)$, m constraints and index set $\{\mu_0^{(u)}, \mu_1^{(u)}, \dots, \mu_u^{(u)}\}$ where $\mu_i^{(u)} = \sum_{h=0}^{2p-u} \binom{2p-u}{h} \mu_h^{(2p)}$ for $0 \leq i \leq u$. The indices $\mu_i^{(u)}$ are completely determined by given $z_j^{(m)}$ as will be seen in Lemma 1. Note that the usual boundary convention for the binomial coefficient $\binom{a}{b}$, i.e., $\binom{a}{b} = 0$ if and only if $b < 0$ or $0 \leq a < b$, will be used throughout this paper. In Section 3, some algebraic properties of the irreducible matrix representations based on a design derived from a $BA(m, 2p; z_0^{(m)}, z_1^{(m)}, \dots, z_m^{(m)})$ will be investigated through the fundamental formula representing a connection between $\mu_i^{(u)}$ and $z_j^{(m)}$ (see [30, 31]). Using their algebraic properties, some class of estimable linear parametric functions as well as resolution of a design derived from a $BA(m, 2p; z_0^{(m)}, z_1^{(m)}, \dots, z_m^{(m)})$ will be obtained in Sections 4 and 5.

2. Preliminaries

Consider a 2^m -FF design with m factors F_1, \dots, F_m , each at two levels 0 or 1. Assume that all $(p + 1)$ -factor and higher order interactions are to be negligible for a fixed integer p satisfying $1 \leq p \leq m/2$. The $v_p \times 1$ vector of factorial effects is denoted by

$$(1) \quad \underline{\theta}' = (\theta_\phi; \theta_1, \dots, \theta_m; \theta_{12}, \dots, \theta_{m-1m}; \dots; \theta_{1\dots p}, \dots, \theta_{m-p+1\dots m}) \\ = (\theta_\phi; \underline{\theta}'_1; \underline{\theta}'_2; \dots; \underline{\theta}'_p),$$

where $v_p = \sum_{k=0}^p \binom{m}{k}$, and $\theta_\phi, \theta_{i_1}$ and, in general, $\theta_{i_1 \dots i_k}$ denote the general mean, the main effect of the factor F_{i_1} and the k -factor interaction of the factors F_{i_1}, \dots, F_{i_k} , respectively. Here $\underline{\theta}'_k$ denotes the $\binom{m}{k} \times 1$ vector of k -factor interactions ($k = 0$ and $k = 1$ stand for the general mean, i.e., $\underline{\theta}_0 = \theta_\phi$, and main effects,

respectively). Let T be a $(0, 1)$ -array of size $N \times m$ whose rows denote the assemblies under consideration. The linear model based on T is then given by

$$(2) \quad \underline{y}_T = E_T \underline{\theta} + \underline{e}_T,$$

where \underline{y}_T , E_T and \underline{e}_T denote a vector of N observations, the $N \times v_p$ design matrix whose elements are -1 or 1 , and an $N \times 1$ error vector with $E[\underline{e}_T] = \underline{0}_N$ and $Cov[\underline{e}_T] = \sigma^2 I_N$, respectively. Here $\underline{0}_N$ and I_N are the $N \times 1$ vector with all zero and the identity matrix of order N , respectively. The normal equation for estimating $\underline{\theta}$ is given by

$$(3) \quad M_T \hat{\underline{\theta}} = E_T' \underline{y}_T,$$

where $M_T = E_T' E_T$ is the information matrix of order v_p .

Among the $p + 1$ sets of factorial effects $\{\theta_\phi\}$, $\{\theta_{t_1}\}$, $\{\theta_{t_1 t_2}\}$, ..., $\{\theta_{t_1 \dots t_p}\}$, a TMDPB association scheme is defined by introducing a natural relation of association such that $\theta_{t_1 \dots t_u}$ and $\theta_{t'_1 \dots t'_v}$ are the a -th associates if and only if

$$(4) \quad |\{t_1, \dots, t_u\} \cap \{t'_1, \dots, t'_v\}| = \min(u, v) - a,$$

where $|S|$ and $\min(u, v)$ denote the cardinality of a set S and the minimum of integers u and v , respectively.

It is well known that a TMDPB association algebra \mathbf{R} generated by the $(p + 1)(p + 2)(2p + 3)/6$ ordered association matrices $D_a^{(u, v)}$ ($0 \leq a \leq \min(u, v)$; $u, v = 0, 1, \dots, p$) is semi-simple and completely reducible. It is decomposed into $p + 1$ two-sided ideals \mathbf{R}_b generated by $(p - b + 1)^2$ ideal bases $\{D_b^{(u, v)\#} : u, v = 0, 1, \dots, p\}$ for $b = 0, 1, \dots, p$. The ideal \mathbf{R}_b is isomorphic to the complete $(p - b + 1) \times (p - b + 1)$ matrix algebra with multiplicity $\binom{p}{b} - \binom{p}{b-1}$ ($= \phi_b$, say). The details of the TMDPB association scheme and its algebra can be seen in Yamamoto, Shirakura and Kuwada [38, 39] and Shirakura [20].

It is shown in Yamamoto, Shirakura and Kuwada [38, 39] that the information matrix M_T of a 2^m -FF design T derived from a two-symbol B-array of strength $2p$, m constraints and index set $\{\mu_0^{(2p)}, \mu_1^{(2p)}, \dots, \mu_{2^p}^{(2p)}\}$ belongs to the TMDPB association algebra \mathbf{R} and is given as follows:

$$(5) \quad M_T = \sum_{u=0}^p \sum_{v=0}^p \sum_{a=0}^{\min(u, v)} \gamma_{|u-v|+2a} D_a^{(u, v)} \in \mathbf{R},$$

or equivalently,

$$(6) \quad M_T = \sum_{b=0}^p \sum_{r=0}^{p-b} \sum_{s=0}^{p-b} k_b^{r, s} D_b^{(b+r, b+s)\#} \in \mathbf{R},$$

where

$$(7) \quad \gamma_k = \sum_{h=0}^{2p} \sum_{q=0}^k (-1)^q \binom{k}{q} \binom{2p-k}{h-k+q} \mu_h^{(2p)} \quad \text{for } k = 0, 1, \dots, 2p,$$

$$(8) \quad k_b^{r,s} = k_b^{s,r} = \sum_{a=0}^{b+r} \gamma_{s-r+2a} z_{ba}^{(b+r,b+s)} \quad \text{for } 0 \leq r \leq s \leq p-b; b = 0, 1, \dots, p$$

and

$$(9) \quad z_{ba}^{(b+r,b+s)} = \sum_{c=0}^a (-1)^{a-c} \binom{b+r-c}{b+r-a} \binom{m-2b-r+c}{c} \{ \binom{m-2b-r}{s-r} \binom{s}{r} \}^{1/2} / \binom{s-r+c}{c}.$$

The irreducible matrix representation of M_T with respect to each ideal R_b is given by a $(p-b+1) \times (p-b+1)$ symmetric matrix K_b such that

$$(10) \quad K_b = \begin{bmatrix} k_b^{0,0} & k_b^{0,1} & \dots & k_b^{0,p-b} \\ k_b^{1,0} & k_b^{1,1} & \dots & k_b^{1,p-b} \\ \vdots & \vdots & \dots & \vdots \\ k_b^{p-b,0} & k_b^{p-b,1} & \dots & k_b^{p-b,p-b} \end{bmatrix}.$$

3. Characterization of 2^m -FF designs

The following lemma is due to Yamamoto and Aratani [30, 31]:

LEMMA 1. Let T be a $BA(m, 2p; z_0^{(m)}, z_1^{(m)}, \dots, z_m^{(m)})$. Then a connection between $\mu_i^{(u)}$ and $z_j^{(m)}$ is given by

$$(11) \quad \mu_i^{(u)} = \sum_{j=0}^m \binom{m-u}{j-i} \{ z_j^{(m)} / \binom{m}{j} \} \quad \text{for } 0 \leq i \leq u \leq 2p \leq m,$$

where $\mu_0^{(0)} = N$ for convenience.

Applying Lemma 1 into (7), we have the following lemma:

LEMMA 2. For T being an array of Lemma 1, a connection between γ_k and $z_j^{(m)}$ is given by

$$(12) \quad \gamma_k = \sum_{j=0}^m \{ \sum_{q=0}^k (-1)^q \binom{k}{q} \binom{m-k}{m-j-q} \} \{ z_j^{(m)} / \binom{m}{j} \} \quad \text{for } k = 0, 1, \dots, 2p.$$

THEOREM 3. The irreducible matrix representation K_b of the information matrix M_T associated with T being an array of Lemma 1 with respect to the ideal R_b can be expressed as follows:

$$(13) \quad K_b = \sum_{j=b}^{m-b} \{ z_j^{(m)} / \binom{m}{j} \} k_{bj} k'_{bj} \quad \text{for } b = 0, 1, \dots, p,$$

where $(r+1)$ th element of the $(p-b+1)$ -dimensional column vector k_{bj} is

$$(14) \quad k_{bj}^r = 2^b \{ \sum_{h=0}^r (-1)^h \binom{j-b}{r-h} \binom{m-b-j}{h} \} \{ \binom{m-2b}{j-b} / \binom{m-2b}{r} \}^{1/2} \quad \text{for } r = 0, 1, \dots, p-b.$$

PROOF. Substituting (9) into (8), changing the order and region of the summation, and using (12), we have

$$\begin{aligned}
 (15) \quad k_b^{r,s} &= \sum_{c=0}^r [(-1)^c \binom{r}{c} \binom{m-2b-r+c}{c} \{ \binom{m-2b-r}{s-r} \binom{s}{r} \}^{1/2} / \binom{s-r+c}{c}] \cdot \sum_{a=0}^{b+r} (-1)^a \binom{b+r-c}{a-c} \gamma_{2a+s-r} \\
 &= \sum_{c=0}^r [\binom{r}{c} \binom{m-2b-r+c}{c} \{ \binom{m-2b-r}{s-r} \binom{s}{r} \}^{1/2} / \binom{s-r+c}{c}] \cdot \sum_{a=0}^{b+r-c} (-1)^a \binom{b+r-c}{a} \gamma_{2(a+c)+s-r} \\
 &= \sum_{c=0}^r [\binom{r}{c} \binom{m-2b-r+c}{c} \{ \binom{m-2b-r}{s-r} \binom{s}{r} \}^{1/2} / \binom{s-r+c}{c}] \\
 &\quad \cdot \sum_{j=0}^m \{ \sum_{a=0}^{b+r-c} \sum_{q=0}^{2(a+c)+s-r} (-1)^{a+q} \binom{2(a+c)+s-r}{q} \binom{m-2(a+c)-s+r}{m-j-q} \binom{b+r-c}{a} \} \\
 &\quad \cdot \{ z_j^{(m)} / \binom{m}{j} \} .
 \end{aligned}$$

Putting $x = b + r - c$, $y = s - r + 2c$, $z = m - 2b - s - r$ and $u = m - j$ in Lemma 1 of Hyodo and Yamamoto [15], the following yields

$$\begin{aligned}
 (16) \quad &\sum_{a=0}^{b+r-c} \sum_{q=0}^{2(a+c)+s-r} (-1)^{a+q} \binom{2(a+c)+s-r}{q} \binom{m-2(a+c)-s+r}{m-j-q} \binom{b+r-c}{a} \\
 &= 2^{2(b+r-c)} \sum_{h=0}^{s-r+2c} (-1)^h \binom{s-r+2c}{h} \binom{m-2b-s-r}{j-b-s-c+h} .
 \end{aligned}$$

Since $\binom{m-2b-s-r}{j-b-s-c+h} = 0$ for $j < b$ or $j > m - b$, it follows from (15) and (16) that

$$\begin{aligned}
 (17) \quad k_b^{r,s} &= \sum_{j=b}^{m-b} [\sum_{c=0}^r \sum_{h=0}^{s-r+2c} (-1)^h \binom{s-r+2c}{h} \binom{m-2b-s-r}{j-b-s-c+h} \binom{r}{c} \binom{m-2b-r+c}{c} \\
 &\quad \cdot \{ \binom{m-2b-r}{s-r} \binom{s}{r} \}^{1/2} 2^{2(b+r-c)} / \binom{s-r+c}{c}] \{ z_j^{(m)} / \binom{m}{j} \} .
 \end{aligned}$$

The term in [] of (17) is identical with $k_{bj}^{r,s}$ in the formula (8) of Hyodo and Yamamoto [15]. Thus we have

$$(18) \quad k_b^{r,s} = \sum_{j=b}^{m-b} k_{bj}^{r,s} \{ z_j^{(m)} / \binom{m}{j} \} .$$

This implies (13), since $k_{bj}^{r,s} = k_{bj}^r k_{bj}^s$ holds for $0 \leq r \leq s \leq p - b$, as has been given in Theorem 3 of Hyodo and Yamamoto [15]. This completes the proof.

Note that (14) is identical with the formula in Theorem 3 of Hyodo and Yamamoto [15].

REMARK 1. It is well known that a two-symbol S-array with parameters $(m; \lambda_0, \lambda_1, \dots, \lambda_m)$ belongs to a slightly restricted class of a BA($m, 2p; z_0^{(m)}, z_1^{(m)}, \dots, z_m^{(m)}$) (see [16, 37]). Since $z_j^{(m)} = \binom{m}{j} \lambda_j$ ($j = 0, 1, \dots, m$) hold for such an S-array, (13) in Theorem 3 is a generalization of the formula (15) of Hyodo and Yamamoto [15].

REMARK 2. Let T be a BA($m, 2p; z_0^{(m)}, z_1^{(m)}, \dots, z_m^{(m)}$). Then the information matrix M_T is also given by

$$\begin{aligned}
 (19) \quad M_T &= \sum_{b=0}^p \sum_{r=0}^{p-b} \sum_{s=0}^{p-b} [\sum_{j=b}^{m-b} \{ z_j^{(m)} / \binom{m}{j} \} (k_{bj}^r k_{bj}^s)] D_b^{(b+r, b+s) \#} \\
 &= \sum_{j=0}^m \{ z_j^{(m)} / \binom{m}{j} \} M_j \in \mathbf{R} ,
 \end{aligned}$$

where the $v_p \times v_p$ matrix M_j is

$$(20) \quad M_j = \sum_{b=0}^{\min(j, m-j, p)} \sum_{r=0}^{p-b} \sum_{s=0}^{p-b} (k_{bj}^r k_{bj}^s) D_b^{(b+r, b+s)\#} \in \mathbf{R},$$

which is identical with the information matrix of a 2^m -FF design T_j derived from an atomic array of weight j in Hyodo and Yamamoto [15].

By use of Theorem 2 and Lemma 4 of Hyodo and Yamamoto [15], we can obtain the following theorems:

THEOREM 4. *Let T be a $\text{BA}(m, 2p; z_0^{(m)}, z_1^{(m)}, \dots, z_m^{(m)})$. Then the determinant of the irreducible matrix representation K_b of M_T is represented by*

$$(21) \quad |K_b| = \sum_{b \leq j_0 < j_1 < \dots < j_{p-b} \leq m-b} c^*(j_0, j_1, \dots, j_{p-b}) \cdot z_{j_0}^{(m)} z_{j_1}^{(m)} \dots z_{j_{p-b}}^{(m)}, \quad \text{for } b = 0, 1, \dots, p,$$

where

$$(22) \quad c^*(j_0, j_1, \dots, j_{p-b}) = 2^{(p+b)(p-b+1)} \prod_{s=0}^{p-b} [(m-2b)/\{(m-2b) \binom{m}{j_s} (s!)^2\}] \cdot \prod_{0 \leq k < h \leq p-b} (j_h - j_k)^2 > 0.$$

This theorem implies that the matrix K_b is positive definite if and only if none of the $p - b + 1$ frequencies $z_{j_0}^{(m)}, z_{j_1}^{(m)}, \dots, z_{j_{p-b}}^{(m)}$ is zero for some choice of $\{j_0, j_1, \dots, j_{p-b}\} \subset \{b, b + 1, \dots, m - b\}$. Note that $c^*(j_0, j_1, \dots, j_{p-b}) = c^*(m - j_{p-b}, \dots, m - j_1, m - j_0)$.

THEOREM 5. *The rank of K_b based on T being an array of Theorem 4 is given by*

$$(23) \quad \text{rank } [K_b] = \min(w(z_b^{(m)}, z_{b+1}^{(m)}, \dots, z_{m-b}^{(m)}), p - b + 1) \quad \text{for } b = 0, 1, \dots, p,$$

where $w(\underline{x}')$ denotes the number of nonzero elements of a row vector \underline{x}' .

REMARK 3. The matrices K_b have the following properties:

- (i) $0 \leq \text{rank } [K_{b+1}] \leq \text{rank } [K_b] \leq \min(\text{rank } [K_{b+1}] + 2, p - b + 1)$ for $b = 0, 1, \dots, p - 1$.
- (ii) If $\text{rank } [K_b] = r$, then the first r rows in K_b are always linearly independent.

4. Estimable linear parametric functions in 2^m -FF designs

Consider a 2^m -FF design T derived from a $\text{BA}(m, 2p; z_0^{(m)}, z_1^{(m)}, \dots, z_m^{(m)})$. Let $A_a^{(u,v)} (= (A_a^{(v,u)})')$ ($0 \leq a \leq u \leq v \leq p$) be the $\binom{m}{u} \times \binom{m}{v}$ local association matrix of the TMDPB association scheme (see [38]). Further let $A_b^{(u,v)\#} (= (A_b^{(v,u)\#})')$

$(0 \leq b \leq u \leq v \leq p)$ be the $\binom{m}{u} \times \binom{m}{v}$ matrix which is linearly linked with $A_a^{(u,v)}$ as follows (see [24, 39]):

$$(24) \quad A_a^{(u,v)} = \sum_{b=0}^u z_{ba}^{(u,v)} A_b^{(u,v)\#} \quad \text{for } 0 \leq a \leq u \leq v \leq p$$

and

$$(25) \quad A_b^{(u,v)\#} = \sum_{a=0}^u z_{(u,v)a}^{ba} A_a^{(u,v)} \quad \text{for } 0 \leq b \leq u \leq v \leq p,$$

where

$$(26) \quad z_{(u,v)a}^{ba} = \phi_b z_{ba}^{(u,v)} / \{ \binom{m}{u} \binom{m}{a} \binom{m-u}{v-u+a} \}.$$

The matrices $A_b^{(u,v)\#}$ have the following properties:

$$(27) \quad A_0^{(u,v)\#} = \{ \binom{m}{u} \binom{m}{v} \}^{-1/2} G_{\binom{m}{u} \times \binom{m}{v}},$$

$$(28) \quad \sum_{b=0}^u A_b^{(u,v)\#} = I_{\binom{m}{u}},$$

$$(29) \quad A_b^{(u,w)\#} A_c^{(u,v)\#} = \delta_{bc} A_b^{(u,v)\#}$$

and

$$(30) \quad \text{rank} [A_b^{(u,v)\#}] = \phi_b,$$

where δ_{ab} and $G_{p \times q}$ denote Kronecker's delta and the $p \times q$ matrix with all unity, respectively. It follows from (28) that the vector of u -factor interactions is given by

$$(31) \quad \underline{\theta}_u = \sum_{b=0}^u A_b^{(u,v)\#} \underline{\theta}_u.$$

Note that (i) every element of the vector of linear parametric functions $A_0^{(u,v)\#} \underline{\theta}_u$ ($0 \leq u \leq p$) represents the average of the effects of u -factor interactions, (ii) the elements of $A_b^{(u,v)\#} \underline{\theta}_u$ ($b \neq 0; 1 \leq u \leq p$) represent the contrasts between these effects, (iii) any two contrasts, one belonging to $A_b^{(u,v)\#} \underline{\theta}_u$ and the other to $A_c^{(u,v)\#} \underline{\theta}_u$ ($b \neq c; 2 \leq u \leq p$), are orthogonal, and (iv) there are ϕ_b linearly independent functions of $\underline{\theta}_u$ in $A_b^{(u,v)\#} \underline{\theta}_u$ ($0 \leq b \leq u; 0 \leq u \leq p$). Applying the arguments used in Theorems 8, 9 and 10 of Hyodo and Yamamoto [15], we get the following theorems.

THEOREM 6. Every estimable linear parametric function of $\underline{\theta}$ in T being a $BA(m, 2p; z_0^{(m)}, z_1^{(m)}, \dots, z_m^{(m)})$ is given by

$$(32) \quad \psi = \sum_{b=0}^p \sum_{j=b}^{m-b} z_j^{(m)} \underline{x}_{bj}' \{ \sum_{s=b}^p (k_{bj}^{s-b} A_b^{(b,s)\#}) A_b^{(s,s)\#} \underline{\theta}_s \}$$

for an arbitrary $\underline{x}_{bj} \in R^{\binom{m}{b}}; b \leq j \leq m-b, b = 0, 1, \dots, p$.

There are $\sum_{b=0}^p \phi_b \min(w(z_b^{(m)}, z_{b+1}^{(m)}, \dots, z_{m-b}^{(m)}), p-b+1)$ linearly independent functions of $\underline{\theta}$ in ψ .

THEOREM 7. For T being an array of Theorem 6, the vector of linear parametric functions $A_b^{(s,s)\#} \underline{\theta}_s$ is estimable if and only if

$$(33) \quad \text{rank} [K_b^*] = \text{rank} [K_b^* : \underline{f}_b^{(s)}],$$

where $K_b^* = [z_b^{(m)}k_{bb}, z_{b+1}^{(m)}k_{bb+1}, \dots, z_{m-b}^{(m)}k_{bm-b}]$ and $\underline{f}_b^{(s)}$ denotes the $(p - b + 1) \times 1$ canonical basis vector whose $(s - b + 1)$ th element is unity.

REMARK 4. It can be also shown that the vector of linear parametric functions $\sum_{s=b}^p (a_s A_b^{(b,s)\#}) A_b^{(s,s)\#} \underline{\theta}_s$ is estimable for a given constant vector $\underline{a}_b = (a_b, a_{b+1}, \dots, a_p)$ if and only if

$$(34) \quad \text{rank} [K_b^*] = \text{rank} [K_b^* : \underline{a}_b].$$

THEOREM 8. For T being an array of Theorem 6, the vector of s -factor interactions $\underline{\theta}_s$ is estimable if and only if

$$(35) \quad \text{rank} [K_b^*] = \text{rank} [K_b^* : \underline{f}_b^{(s)}] \quad \text{for all } b \in \{0, 1, \dots, s\}.$$

REMARK 5. The vector of h -factor interactions $\underline{\theta}_h$ is not estimable if and only if

$$(36) \quad \text{rank} [K_b^*] \neq \text{rank} [K_b^* : \underline{f}_b^{(h)}] \quad \text{for some } b \in \{0, 1, \dots, h\}.$$

To illustrate the usefulness of the results in this section we present an example here.

EXAMPLE 1. Consider a 2^m -FF design T derived from a $BA(m, 2p; z_0^{(m)}, z_1^{(m)}, \dots, z_m^{(m)})$ for the cases of $m = 2p, 2p + 1$ and $2p + 2$ under the assumption that all $(p + 1)$ -factor and higher order interactions are to be negligible. For $p = 1, 2$ and 3 , some class of estimable linear parametric functions in T is given in Tables 1.1, 1.2 and 1.3, respectively. Every estimable linear parametric function in T can be also obtained by linear combinations of each component of the estimable class.

TABLE 1.1. The case $p = 1$, i.e., $\underline{\theta}' = (\theta_\phi; \underline{\theta}_1)$.

m	Conditions on $BA(m, 2; z_0^{(m)}, z_1^{(m)}, \dots, z_m^{(m)})$	The class of estimable linear parametric functions
2	$z_1^{(2)} > 0$ ($i = 0, 2$), $z_1^{(2)} = 0$ $z_1^{(2)} > 0$, $z_1^{(2)} = 0$ ($i = 0, 2$)	$\{\theta_\phi, A_0^{(1,1)\#} \underline{\theta}_1\}$ $\{\theta_\phi, A_1^{(1,1)\#} \underline{\theta}_1\}$
3	$z_1^{(3)} > 0$ ($i = 0, 3$), $z_j^{(3)} = 0$ ($j = 1, 2$)	$\{\theta_\phi, A_0^{(1,1)\#} \underline{\theta}_1\}$
4	$z_1^{(4)} > 0$ ($i = 0, 4$), $z_j^{(4)} = 0$ ($j = 1, 2, 3$) $z_2^{(4)} > 0$, $z_1^{(4)} = 0$ ($i = 0, 1, 3, 4$)	$\{\theta_\phi, A_0^{(1,1)\#} \underline{\theta}_1\}$ $\{\theta_\phi, A_1^{(1,1)\#} \underline{\theta}_1\}$

TABLE 1.2. The case $p = 2$, i.e., $\theta' = (\theta_\phi; \theta'_1; \theta'_2)$.

m	Conditions on $BA(m, 4; z_0^{(m)}, z_1^{(m)}, \dots, z_m^{(m)})$	The class of estimable linear parametric functions
4	$z_i^{(4)} > 0$ ($i = 1, 3$), $z_j^{(4)} = 0$ ($j = 0, 2, 4$)	$\{\theta_\phi, \theta_1, A_1^{(2,2)\#} \theta_2\}$
	$z_i^{(4)} > 0$ ($i = 1, 3$), $z_4^{(4)} + z_4^{(4)} > 0$, $z_2^{(4)} = 0$	$\{\theta_\phi, \theta_1, A_0^{(2,2)\#} \theta_2, A_1^{(2,2)\#} \theta_2\}$
5	$z_i^{(4)} > 0$ ($i = 0, 2, 4$), $z_j^{(4)} = 0$ ($j = 1, 3$)	$\{\theta_\phi, \theta_1, A_0^{(2,2)\#} \theta_2, A_2^{(2,2)\#} \theta_2\}$
	$z_i^{(5)} > 0$ ($i = 1, 4$), $z_j^{(5)} = 0$ ($j = 0, 2, 3, 5$)	$\{\theta_1, 5^{1/2} \theta_\phi + (2^{1/2} A_0^{(0,2)\#}) A_0^{(2,2)\#} \theta_2,$ $A_1^{(2,2)\#} \theta_2\}$
	$z_i^{(5)} > 0$ ($i = 2, 3$), $z_j^{(5)} = 0$ ($j = 0, 1, 4, 5$)	$\{\theta_1, 5^{1/2} \theta_\phi - (2^{1/2} A_0^{(0,2)\#}) A_0^{(2,2)\#} \theta_2,$ $A_1^{(2,2)\#} \theta_2, A_2^{(2,2)\#} \theta_2\}$
6	$z_i^{(5)} > 0$ ($i = 1, 4$), $z_0^{(5)} + z_5^{(5)} > 0$, $z_j^{(5)} = 0$ ($j = 2, 3$)	$\{\theta_\phi, \theta_1, A_0^{(2,2)\#} \theta_2, A_1^{(2,2)\#} \theta_2\}$
	$z_i^{(6)} > 0$ ($i = 1, 5$), $z_j^{(6)} = 0$ ($j = 0, 2, 3, 4, 6$)	$\{\theta_1, 3^{1/2} \theta_\phi + (5^{1/2} A_0^{(0,2)\#}) A_0^{(2,2)\#} \theta_2,$ $A_1^{(2,2)\#} \theta_2\}$
	$z_i^{(6)} > 0$ ($i = 2, 4$), $z_j^{(6)} = 0$ ($j = 0, 1, 3, 5, 6$)	$\{\theta_1, 15^{1/2} \theta_\phi - (A_0^{(0,2)\#}) A_0^{(2,2)\#} \theta_2,$ $A_1^{(2,2)\#} \theta_2, A_2^{(2,2)\#} \theta_2\}$
	$z_i^{(6)} > 0$ ($i = 1, 5$), $z_0^{(6)} + z_5^{(6)} > 0$, $z_j^{(6)} = 0$ ($j = 2, 3, 4$)	$\{\theta_\phi, \theta_1, A_0^{(2,2)\#} \theta_2, A_1^{(2,2)\#} \theta_2\}$
6	$z_i^{(6)} > 0$ ($i = 0, 3, 6$), $z_j^{(6)} = 0$ ($j = 1, 2, 4, 5$)	$\{\theta_\phi, \theta_1, A_0^{(2,2)\#} \theta_2, A_2^{(2,2)\#} \theta_2\}$

TABLE 1.3. The case $p = 3$, i.e., $\theta' = (\theta_\phi; \theta'_1; \theta'_2; \theta'_3)$.

m	Conditions on $BA(m, 6; z_0^{(m)}, z_1^{(m)}, \dots, z_m^{(m)})$	The class of estimable linear parametric functions
6	$z_i^{(6)} > 0$ ($i = 1, 4, 5$), $z_j^{(6)} = 0$ ($j = 0, 2, 3, 6$)	$\{\theta_1, 3 \cdot 5^{1/2} \theta_\phi + (14 \cdot 3^{1/2} A_0^{(0,2)\#}) A_0^{(2,2)\#} \theta_2$ $+ (9 A_0^{(0,3)\#}) A_0^{(3,3)\#} \theta_3,$ $3 \theta_\phi - (5^{1/2} A_0^{(0,3)\#}) A_0^{(3,3)\#} \theta_3, A_1^{(3,3)\#} \theta_3,$ $A_1^{(2,2)\#} \theta_2, A_2^{(2,2)\#} \theta_2$ $+ (2^{1/2} A_2^{(2,3)\#}) A_2^{(3,3)\#} \theta_3\}$
	$z_i^{(6)} > 0$ ($i = 1, 4, 5$), $z_0^{(6)} + z_5^{(6)} > 0$, $z_j^{(6)} = 0$ ($j = 2, 3$)	$\{\theta_\phi, \theta_1, A_0^{(2,2)\#} \theta_2, A_0^{(3,3)\#} \theta_3,$ $A_1^{(2,2)\#} \theta_2, A_1^{(3,3)\#} \theta_3, A_2^{(2,2)\#} \theta_2$ $+ (2^{1/2} A_2^{(2,3)\#}) A_2^{(3,3)\#} \theta_3\}$
	$z_i^{(6)} > 0$ ($i = 2, 3, 4$), $z_j^{(6)} = 0$ ($j = 0, 1, 5, 6$)	$\{\theta_\phi, \theta_2, (5 \cdot 6^{1/2} A_0^{(0,1)\#}) A_0^{(1,1)\#} \theta_1$ $- (6 \cdot 5^{1/2} A_0^{(0,3)\#}) A_0^{(3,3)\#} \theta_3, A_1^{(1,1)\#} \theta_1,$ $A_1^{(3,3)\#} \theta_3, A_2^{(3,3)\#} \theta_3, A_3^{(3,3)\#} \theta_3\}$
	$z_i^{(6)} > 0$ ($i = 0, 2, 4, 6$), $z_j^{(6)} = 0$ ($j = 1, 3, 5$)	$\{\theta_\phi, \theta_1, \theta_2, A_0^{(3,3)\#} \theta_3, A_2^{(3,3)\#} \theta_3\}$
	$z_i^{(6)} > 0$ ($i = 2, 4, 5$), $z_0^{(6)} + z_1^{(6)} + z_5^{(6)} > 0$, $z_3^{(6)} = 0$	$\{\theta_\phi, \theta_1, \theta_2, A_0^{(3,3)\#} \theta_3, A_1^{(3,3)\#} \theta_3, A_2^{(3,3)\#} \theta_3\}$
	$z_i^{(6)} > 0$ ($i = 1, 3, 5$), $z_j^{(6)} = 0$ ($j = 0, 2, 4, 6$)	$\{\theta_\phi, \theta_1, \theta_2, A_1^{(3,3)\#} \theta_3, A_3^{(3,3)\#} \theta_3\}$
	$z_i^{(6)} > 0$ ($i = 1, 3, 5$), $z_0^{(6)} + z_5^{(6)} > 0$, $z_j^{(6)} = 0$ ($j = 2, 4$)	$\{\theta_\phi, \theta_1, \theta_2, A_0^{(3,3)\#} \theta_3, A_1^{(3,3)\#} \theta_3, A_3^{(3,3)\#} \theta_3\}$

TABLE 1.3. (continued)

m	Conditions on $BA(m, 6; z_0^{(m)}, z_1^{(m)}, \dots, z_m^{(m)})$	The class of estimable linear parametric functions
7	$z_i^{(7)} > 0$ ($i = 1, 5, 6$), $z_0^{(7)} + z_7^{(7)} > 0$, $z_j^{(7)} = 0$ ($j = 2, 3, 4$)	$\{\theta_\phi, \underline{\theta}_1, A_0^{(2,2)} \# \underline{\theta}_2, A_0^{(3,3)} \# \underline{\theta}_3\}$ $A_1^{(2,2)} \# \underline{\theta}_2, A_1^{(3,3)} \# \underline{\theta}_3, A_2^{(2,2)} \# \underline{\theta}_2$ $+ (3^{1/2} A_2^{(2,3)} \# A_2^{(3,3)} \# \underline{\theta}_3)$
	$z_i^{(7)} > 0$ ($i = 0, 1, 4, 7$), $z_j^{(7)} = 0$ ($j = 2, 3, 5, 6$)	$\{\theta_\phi, \underline{\theta}_1, A_0^{(2,2)} \# \underline{\theta}_2, A_0^{(3,3)} \# \underline{\theta}_3,$ $A_1^{(2,2)} \# \underline{\theta}_2 - (2^{1/2} A_1^{(2,3)} \# A_1^{(3,3)} \# \underline{\theta}_3,$ $3^{1/2} A_2^{(2,2)} \# \underline{\theta}_2 + (A_2^{(2,3)} \# A_2^{(3,3)} \# \underline{\theta}_3,$ $A_3^{(3,3)} \# \underline{\theta}_3\}$
	$z_i^{(7)} > 0$ ($i = 1, 4, 6$), $z_0^{(7)} + z_7^{(7)} > 0$, $z_j^{(7)} = 0$ ($j = 2, 3, 5$)	$\{\theta_\phi, \underline{\theta}_1, A_0^{(2,2)} \# \underline{\theta}_2, A_0^{(3,3)} \# \underline{\theta}_3$ $A_1^{(2,2)} \# \underline{\theta}_2, A_1^{(3,3)} \# \underline{\theta}_3, 3^{1/2} A_2^{(2,2)} \# \underline{\theta}_2$ $+ (A_2^{(2,3)} \# A_2^{(3,3)} \# \underline{\theta}_3, A_3^{(3,3)} \# \underline{\theta}_3\}$
	$z_i^{(7)} > 0$ ($i = 0, 2, 5, 7$), $z_j^{(7)} = 0$ ($j = 1, 3, 4, 6$)	$\{\theta_\phi, \underline{\theta}_2, A_0^{(1,1)} \# \underline{\theta}_1, A_0^{(3,3)} \# \underline{\theta}_3,$ $5^{1/2} A_1^{(1,1)} \# \underline{\theta}_1 + 2^{1/2} (A_1^{(1,3)} \# A_1^{(3,3)} \# \underline{\theta}_3,$ $A_2^{(3,3)} \# \underline{\theta}_3\}$
	$z_i^{(7)} > 0$ ($i = 0, 3, 4, 7$), $z_j^{(7)} = 0$ ($j = 1, 2, 5, 6$)	$\{\theta_\phi, \underline{\theta}_2, A_0^{(1,1)} \# \underline{\theta}_1, A_0^{(3,3)} \# \underline{\theta}_3,$ $5^{1/2} A_1^{(1,1)} \# \underline{\theta}_1 - 2^{1/2} (A_1^{(1,3)} \# A_1^{(3,3)} \# \underline{\theta}_3,$ $A_2^{(3,3)} \# \underline{\theta}_3, A_1^{(3,3)} \# \underline{\theta}_3\}$
	$z_i^{(7)} > 0$ ($i = 2, 5, 6$), $z_0^{(7)} + z_1^{(7)} + z_7^{(7)} > 0, z_j^{(7)} = 0$ ($j = 3, 4$)	$\{\theta_\phi, \underline{\theta}_1, \underline{\theta}_2, A_0^{(3,3)} \# \underline{\theta}_3, A_1^{(3,3)} \# \underline{\theta}_3, A_2^{(3,3)} \# \underline{\theta}_3\}$
8	$z_i^{(8)} > 0$ ($i = 1, 5, 6$), $z_j^{(8)} = 0$ ($j = 0, 2, 3, 4, 7, 8$)	$\{\underline{\theta}_2, \theta_\phi + (2 \cdot 2^{1/2} A_0^{(0,1)} \# A_0^{(1,1)} \# \underline{\theta}_1,$ $14 \cdot 2^{1/2} \theta_\phi - (7 A_0^{(0,1)} \# A_0^{(1,1)} \# \underline{\theta}_1$ $- (9 \cdot 7^{1/2} A_0^{(0,3)} \# A_0^{(3,3)} \# \underline{\theta}_3, A_1^{(1,1)} \# \underline{\theta}_1,$ $A_1^{(3,3)} \# \underline{\theta}_3, A_2^{(3,3)} \# \underline{\theta}_3, A_3^{(3,3)} \# \underline{\theta}_3\}$
	$z_i^{(8)} > 0$ ($i = 1, 6, 7$), $z_0^{(8)} + z_8^{(8)} > 0$, $z_j^{(8)} = 0$ ($j = 2, 3, 4, 5$)	$\{\theta_\phi, \underline{\theta}_1, A_0^{(2,2)} \# \underline{\theta}_2, A_0^{(3,3)} \# \underline{\theta}_3,$ $A_1^{(2,2)} \# \underline{\theta}_2, A_1^{(3,3)} \# \underline{\theta}_3, A_2^{(2,2)} \# \underline{\theta}_2$ $+ (2 A_2^{(2,3)} \# A_2^{(3,3)} \# \underline{\theta}_3\}$
	$z_i^{(8)} > 0$ ($i = 1, 5, 7$), $z_0^{(8)} + z_8^{(8)} > 0$, $z_j^{(8)} = 0$ ($j = 2, 3, 4, 6$)	$\{\theta_\phi, \underline{\theta}_1, A_0^{(2,2)} \# \underline{\theta}_2, A_0^{(3,3)} \# \underline{\theta}_3,$ $A_1^{(2,2)} \# \underline{\theta}_2, A_1^{(3,3)} \# \underline{\theta}_3, A_2^{(2,2)} \# \underline{\theta}_2$ $+ (A_2^{(2,3)} \# A_2^{(3,3)} \# \underline{\theta}_3, A_3^{(3,3)} \# \underline{\theta}_3\}$
	$z_i^{(8)} > 0$ ($i = 0, 2, 6, 8$), $z_j^{(8)} = 0$ ($j = 1, 3, 4, 5, 7$)	$\{\theta_\phi, \underline{\theta}_2, A_0^{(1,1)} \# \underline{\theta}_1, A_0^{(3,3)} \# \underline{\theta}_3,$ $3^{1/2} A_1^{(1,1)} \# \underline{\theta}_3 + (5^{1/2} A_1^{(1,3)} \# A_1^{(3,3)} \# \underline{\theta}_3,$ $A_2^{(3,3)} \# \underline{\theta}_3\}$
	$z_i^{(8)} > 0$ ($i = 0, 3, 5, 8$), $z_j^{(8)} = 0$ ($j = 1, 2, 4, 6, 7$)	$\{\theta_\phi, \underline{\theta}_2, A_0^{(1,1)} \# \underline{\theta}_1, A_0^{(3,3)} \# \underline{\theta}_3,$ $15^{1/2} A_1^{(1,1)} \# \underline{\theta}_1 - (A_1^{(1,3)} \# A_1^{(3,3)} \# \underline{\theta}_3,$ $A_2^{(3,3)} \# \underline{\theta}_3, A_3^{(3,3)} \# \underline{\theta}_3\}$
	$z_i^{(8)} > 0$ ($i = 1, 4, 7$), $z_j^{(8)} = 0$ ($j = 0, 2, 3, 5, 6, 8$)	$\{\theta_\phi, \underline{\theta}_2, (3 A_0^{(0,1)} \# A_0^{(1,1)} \# \underline{\theta}_1$ $+ (7^{1/2} A_0^{(0,3)} \# A_0^{(3,3)} \# \underline{\theta}_3, A_1^{(1,1)} \# \underline{\theta}_1,$ $A_1^{(3,3)} \# \underline{\theta}_3, A_3^{(3,3)} \# \underline{\theta}_3\}$
	$z_i^{(8)} > 0$ ($i = 2, 4, 6$), $z_j^{(8)} = 0$ ($j = 0, 1, 3, 5, 7, 8$)	$\{\theta_\phi, \underline{\theta}_2, (7 A_0^{(0,1)} \# A_0^{(1,1)} \# \underline{\theta}_1$ $- (7^{1/2} A_0^{(0,3)} \# A_0^{(3,3)} \# \underline{\theta}_3, A_1^{(1,1)} \# \underline{\theta}_1,$ $A_1^{(3,3)} \# \underline{\theta}_3, A_2^{(3,3)} \# \underline{\theta}_3, A_3^{(3,3)} \# \underline{\theta}_3\}$
	$z_i^{(8)} > 0$ ($i = 3, 4, 5$), $z_j^{(8)} = 0$ ($j = 0, 1, 2, 6, 7, 8$)	$\{\theta_\phi, \underline{\theta}_2, (7 A_0^{(0,1)} \# A_0^{(1,1)} \# \underline{\theta}_1$ $+ (3 \cdot 7^{1/2} A_0^{(0,3)} \# A_0^{(3,3)} \# \underline{\theta}_3, A_1^{(1,1)} \# \underline{\theta}_1,$ $A_1^{(3,3)} \# \underline{\theta}_3, A_2^{(3,3)} \# \underline{\theta}_3, A_3^{(3,3)} \# \underline{\theta}_3\}$

TABLE 1.3. (continued)

m	Conditions on $BA(m, 6; z_0^{(m)}, z_1^{(m)}, \dots, z_m^{(m)})$	The class of estimable linear parametric functions
	$z_i^{(8)} > 0$ ($i = 2, 6, 7$), $z_0^{(8)} + z_1^{(8)} + z_8^{(8)} > 0$, $z_j^{(8)} = 0$ ($j = 3, 4, 5$)	$\{\underline{\theta}_\phi, \underline{\theta}_1, \underline{\theta}_2, A_0^{(3,3)} \# \underline{\theta}_3, A_1^{(3,3)} \# \underline{\theta}_3, A_2^{(3,3)} \# \underline{\theta}_3\}$
	$z_i^{(8)} > 0$ ($i = 1, 4, 7$), $z_0^{(8)} + z_8^{(8)} > 0$, $z_j^{(8)} = 0$ ($j = 2, 3, 5, 6$)	$\{\underline{\theta}_\phi, \underline{\theta}_1, \underline{\theta}_2, A_0^{(3,3)} \# \underline{\theta}_3, A_1^{(3,3)} \# \underline{\theta}_3, A_3^{(3,3)} \# \underline{\theta}_3\}$

5. Resolution of 2^m -FF designs

An extended concept of resolution has been defined by Yamamoto and Hyodo [34, 35] as follows:

DEFINITION 1. Let $P_p = \{0, 1, \dots, p\}$ and $S \subset P_p$. Then a 2^m -FF design is said to be of resolution $R(S|P_p)$ if

(37) (i) $D_0^{(s,s)}\underline{\theta}$, i.e., a vector of s -factor interactions $\underline{\theta}_s$,
is estimable for every $s \in S$

and

(38) (ii) $D_0^{(h,h)}\underline{\theta}$, i.e., a vector of h -factor interactions $\underline{\theta}_h$,
is not estimable for every $h \in P_p - S$.

Note that resolution $R(P_p|P_p)$ and $R(P_p - \{p\}|P_p)$ (or $R(P_p - \{0, p\}|P_p)$) correspond, respectively, to resolution $2p + 1$ and $2p$.

DEFINITION 2. A 2^m -FF design of resolution $R(S|P_p)$ is said to be balanced and denoted by 2^m -BFF design of resolution $R(S|P_p)$ if the covariance matrix of the BLUE of $\sum_{s \in S} D_0^{(s,s)}\underline{\theta}$ is invariant under any permutation of m factors.

Now we consider a 2^m -FF design T derived from a $BA(m, 2p; z_0^{(m)}, z_1^{(m)}, \dots, z_m^{(m)})$. The following theorems, which can be obtained by the arguments similar to Theorems 11 and 12 of Hyodo and Yamamoto [15], are useful for classifying the designs by the structure of resolution.

THEOREM 9. An array T is a 2^m -BFF design of resolution $R(S|P_p)$ if and only if T satisfies the following conditions:

(39) (i) $\text{rank } [K_b^*] = \text{rank } [K_b^* : \underline{f}_b^{(s)}]$ for every $b \in \{0, 1, \dots, s\}$ ($s \in S$)

and

(40) (ii) $\text{rank} [K_b^*] \neq \text{rank} [K_b^* : \underline{f}_b^{(h)}]$ for some $b \in \{0, 1, \dots, h\}$ ($h \in P_p - S$).

THEOREM 10. An array T is a 2^m -BFF design of resolution $R(P_p|P_p)$, i.e., $2p + 1$, if and only if the vector of p -factor interactions $\underline{\theta}_p$ is estimable.

We now present some examples to illustrate the usefulness of Theorems 9 and 10.

EXAMPLE 2. Let T be a 2^m -FF design derived from a $\text{BA}(m, 2p; z_0^{(m)}, z_1^{(m)}, \dots, z_m^{(m)})$ and $m = 2p, 2p + 1$ and $2p + 2$. For $p = 1, 2$ and 3 , all designs under considering possible combination of the ranks of the irreducible matrix representations K_0, K_1, \dots, K_p can be classified as in Tables 2.1, 2.2 and 2.3, respectively.

TABLE 2.1. The case $p = 1$, i.e., $P_1 = \{0, 1\}$.

m	Resolution	Conditions on $\text{BA}(m, 2; z_0^{(m)}, z_1^{(m)}, \dots, z_m^{(m)})$
2	$R(\{0, 1\} P_1)$, i.e., III	$z_g^{(2)}, z_1^{(2)} > 0$ for some $g \in \{0, 2\}$
	$R(\{0\} P_1)$, i.e., II	$z_i^{(2)} > 0$ ($i = 0, 2$), $z_1^{(2)} = 0$; or $z_1^{(2)} > 0$, $z_i^{(2)} = 0$ ($i = 0, 2$)
	$R(\emptyset P_1)$	others
3	$R(\{0, 1\} P_1)$, i.e., III	$z_g^{(3)}, z_h^{(3)} > 0$ for some $h \in \{1, 2\}$, $g \in \{0, 1, 2, 3\} - \{h\}$
	$R(\{0\} P_1)$, i.e., II	$z_i^{(3)} > 0$ ($i = 0, 2$), $z_j^{(3)} = 0$ ($j = 1, 2$)
	$R(\emptyset P_1)$	others
4	$R(\{0, 1\} P_1)$, i.e., III	$z_g^{(4)}, z_h^{(4)} > 0$ for some $h \in \{1, 2, 3\}$, $g \in \{0, 1, 2, 3, 4\} - \{h\}$
	$R(\{0\} P_1)$, i.e., II	$z_i^{(4)} > 0$ ($i = 0, 4$), $z_j^{(4)} = 0$ ($j = 1, 2, 3$); or $z_2^{(4)} > 0$, $z_i^{(4)} = 0$ ($i = 0, 1, 3, 4$)
	$R(\emptyset P_1)$	others

TABLE 2.2. The case $p = 2$, i.e., $P_2 = \{0, 1, 2\}$.

m	Resolution	Conditions on $\text{BA}(m, 4; z_0^{(m)}, z_1^{(m)}, \dots, z_m^{(m)})$
4	$R(\{0, 1, 2\} P_2)$, i.e., V	$z_g^{(4)}, z_h^{(4)}, z_2^{(4)} > 0$ for some $h \in \{1, 3\}$, $g \in \{0, 1, 3, 4\} - \{h\}$
	$R(\{0, 1\} P_2)$, i.e., IV	$z_i^{(4)} > 0$ ($i = 1, 3$), $z_j^{(4)} = 0$ ($j = 0, 2, 4$); $z_i^{(4)} > 0$ ($i = 1, 3$), $z_0^{(4)} + z_4^{(4)} > 0$, $z_2^{(4)} = 0$; or $z_i^{(4)} > 0$ ($i = 0, 2, 4$), $z_j^{(4)} = 0$ ($j = 1, 3$)
	$R(\{0\} P_2)$	$z_i^{(4)} > 0$ ($i = 0, 3, 4$), $z_j^{(4)} = 0$ ($j = 1, 2$); or $z_i^{(4)} > 0$ ($i = 0, 1, 4$), $z_j^{(4)} = 0$ ($j = 2, 3$)
	$R(\emptyset P_2)$	others

TABLE 2.2. (continued)

m	Resolution	Conditions on $BA(m, 4; z_0^{(m)}, z_1^{(m)}, \dots, z_m^{(m)})$
5	$R(\{0, 1, 2\} P_2)$, i.e., V	$z_g^{(5)}, z_h^{(5)}, z_i^{(5)} > 0$ for some $i \in \{2, 3\}$, $h \in \{1, 2, 3, 4\} - \{i\}, g \in \{0, 1, \dots, 5\} - \{i, h\}$
	$R(\{0, 1\} P_2)$, i.e., IV	$z_i^{(5)} > 0$ ($i = 1, 4$), $z_0^{(5)} + z_5^{(5)} > 0$, $z_j^{(5)} = 0$ ($j = 2, 3$)
	$R(\{1\} P_2)$, i.e., IV	$z_i^{(5)} > 0$ ($i = 1, 4$), $z_j^{(5)} = 0$ ($j = 0, 2, 3, 5$); or $z_i^{(5)} > 0$ ($i = 2, 3$), $z_j^{(5)} = 0$ ($j = 0, 1, 4, 5$)
	$R(\{0\} P_2)$	$z_i^{(5)} > 0$ ($i = 0, 4, 5$), $z_j^{(5)} = 0$ ($j = 1, 2, 3$); $z_i^{(5)} > 0$ ($i = 0, 1, 5$), $z_j^{(5)} = 0$ ($j = 2, 3, 4$); $z_i^{(5)} > 0$ ($i = 0, 3$), $z_j^{(5)} = 0$ ($j = 1, 2, 4, 5$); $z_i^{(5)} > 0$ ($i = 2, 5$), $z_j^{(5)} = 0$ ($j = 0, 1, 3, 4$); $z_i^{(5)} > 0$ ($i = 0, 3, 5$), $z_j^{(5)} = 0$ ($j = 1, 2, 4$); or $z_i^{(5)} > 0$ ($i = 0, 2, 5$), $z_j^{(5)} = 0$ ($j = 1, 3, 4$)
	$R(\emptyset P_2)$	others
6	$R(\{0, 1, 2\} P_2)$, i.e., V	$z_g^{(6)}, z_h^{(6)}, z_i^{(6)} > 0$ for some $i \in \{2, 3, 4\}$, $h \in \{1, 2, 3, 4, 5\} - \{i\}, g \in \{0, 1, \dots, 6\} - \{i, h\}$
	$R(\{0, 1\} P_2)$, i.e., IV	$z_i^{(6)} > 0$ ($i = 1, 5$), $z_0^{(6)} + z_6^{(6)} > 0$, $z_j^{(6)} = 0$ ($j = 2, 3, 4$); or $z_i^{(6)} > 0$ ($i = 0, 3, 6$), $z_j^{(6)} = 0$ ($j = 1, 2, 4, 5$)
	$R(\{1\} P_2)$, i.e., IV	$z_i^{(6)} > 0$ ($i = 1, 5$), $z_j^{(6)} = 0$ ($j = 0, 2, 3, 4, 6$); or $z_i^{(6)} > 0$ ($i = 2, 4$), $z_j^{(6)} = 0$ ($j = 0, 1, 3, 5, 6$)
	$R(\{0\} P_2)$	$z_i^{(6)} > 0$ ($i = 0, 5, 6$), $z_j^{(6)} = 0$ ($j = 1, 2, 3, 4$); $z_i^{(6)} > 0$ ($i = 0, 1, 6$), $z_j^{(6)} = 0$ ($j = 2, 3, 4, 5$); $z_i^{(6)} > 0$ ($i = 0, 4, 6$), $z_j^{(6)} = 0$ ($j = 1, 2, 3, 5$); or $z_i^{(6)} > 0$ ($i = 0, 2, 6$), $z_j^{(6)} = 0$ ($j = 1, 3, 4, 5$)
	$R(\emptyset P_2)$	others

TABLE 2.3. The case $p = 3$, i.e., $P_3 = \{0, 1, 2, 3\}$.

m	Resolution	Conditions on $BA(m, 6; z_0^{(m)}, z_1^{(m)}, \dots, z_m^{(m)})$
6	$R(\{0, 1, 2, 3\} P_3)$, i.e., VII	$z_g^{(6)}, z_h^{(6)}, z_i^{(6)}, z_3^{(6)} > 0$ for some $i \in \{2, 4\}$, $h \in \{1, 2, 4, 5\} - \{i\}, g \in \{0, 1, 2, 4, 5, 6\} - \{i, h\}$
	$R(\{0, 1, 2\} P_3)$, i.e., VI	$z_i^{(6)} > 0$ ($i = 0, 2, 4, 6$), $z_j^{(6)} = 0$ ($j = 1, 3, 5$); $z_i^{(6)} > 0$ ($i = 2, 4, 5$), $z_0^{(6)} + z_1^{(6)} + z_6^{(6)} > 0$, $z_3^{(6)} = 0$; $z_i^{(6)} > 0$ ($i = 1, 2, 4$), $z_0^{(6)} + z_5^{(6)} + z_6^{(6)} > 0$, $z_3^{(6)} = 0$; $z_i^{(6)} > 0$ ($i = 1, 3, 5$), $z_j^{(6)} = 0$ ($j = 0, 2, 4, 6$); or $z_i^{(6)} > 0$ ($i = 1, 3, 5$), $z_0^{(6)} + z_6^{(6)} > 0$, $z_j^{(6)} = 0$ ($j = 2, 4$)
	$R(\{0, 2\} P_3)$	$z_i^{(6)} > 0$ ($i = 2, 3, 4$), $z_j^{(6)} = 0$ ($j = 0, 1, 5, 6$)
	$R(\{0, 1\} P_3)$	$z_i^{(6)} > 0$ ($i = 1, 4, 5$), $z_0^{(6)} + z_6^{(6)} > 0$, $z_j^{(6)} = 0$ ($j = 2, 3$); or $z_i^{(6)} > 0$ ($i = 1, 2, 5$), $z_0^{(6)} + z_6^{(6)} > 0$, $z_j^{(6)} = 0$ ($j = 3, 4$)
	$R(\{1\} P_3)$	$z_i^{(6)} > 0$ ($i = 1, 4, 5$), $z_j^{(6)} = 0$ ($j = 0, 2, 3, 6$); or $z_i^{(6)} > 0$ ($i = 1, 2, 5$), $z_j^{(6)} = 0$ ($j = 0, 3, 4, 6$)
	$R(\{0\} P_3)$	$z_i^{(6)} > 0$ ($i = 0, 1, 5, 6$), $z_j^{(6)} = 0$ ($j = 2, 3, 4$); $z_i^{(6)} > 0$ ($i = 0, 4, 5, 6$), $z_j^{(6)} = 0$ ($j = 1, 2, 3$);

TABLE 2.3. (continued)

m	Resolution	Conditions on $BA(m, 6; z_0^{(m)}, z_1^{(m)}, \dots, z_m^{(m)})$
	$R(\emptyset P_3)$	$z_i^{(6)} > 0$ ($i = 0, 1, 2, 6$), $z_j^{(6)} = 0$ ($j = 3, 4, 5$); $z_i^{(6)} > 0$ ($i = 0, 1, 4$), $z_j^{(6)} = 0$ ($j = 2, 3, 5, 6$); $z_i^{(6)} > 0$ ($i = 2, 5, 6$), $z_j^{(6)} = 0$ ($j = 0, 1, 3, 4$); $z_i^{(6)} > 0$ ($i = 0, 1, 4, 6$), $z_j^{(6)} = 0$ ($j = 2, 3, 5$); $z_i^{(6)} > 0$ ($i = 0, 2, 5, 6$), $z_j^{(6)} = 0$ ($j = 1, 3, 4$); $z_i^{(6)} > 0$ ($i = 0, 3, 6$), $z_j^{(6)} = 0$ ($j = 1, 2, 4, 5$); $z_i^{(6)} > 0$ ($i = 0, 3, 5, 6$), $z_j^{(6)} = 0$ ($j = 1, 2, 4$); $z_i^{(6)} > 0$ ($i = 0, 1, 3, 6$), $z_j^{(6)} = 0$ ($j = 2, 4, 5$); $z_i^{(6)} > 0$ ($i = 0, 3, 4, 6$), $z_j^{(6)} = 0$ ($j = 1, 2, 5$); or $z_i^{(6)} > 0$ ($i = 0, 2, 3, 6$), $z_j^{(6)} = 0$ ($j = 1, 4, 5$) others
7	$R(\{0, 1, 2, 3\} P_3)$, i.e., VII	$z_g^{(7)}, z_h^{(7)}, z_i^{(7)}, z_j^{(7)} > 0$ for some $j \in \{3, 4\}$, $i \in \{2, 3, 4, 5\} - \{j\}$, $h \in \{1, 2, \dots, 6\} - \{i, j\}$, $g \in \{0, 1, \dots, 7\} - \{i, j, h\}$
	$R(\{0, 1, 2\} P_3)$, i.e., VI	$z_i^{(7)} > 0$ ($i = 2, 5, 6$), $z_0^{(7)} + z_1^{(7)} + z_7^{(7)} > 0$, $z_j^{(7)} = 0$ ($j = 3, 4$); or $z_i^{(7)} > 0$ ($i = 1, 2, 5$), $z_0^{(7)} + z_6^{(7)} + z_7^{(7)} > 0$, $z_j^{(7)} = 0$ ($j = 3, 4$)
	$R(\{0, 2\} P_3)$	$z_i^{(7)} > 0$ ($i = 0, 2, 5, 7$), $z_j^{(7)} = 0$ ($j = 1, 3, 4, 6$); or $z_i^{(7)} > 0$ ($i = 0, 3, 4, 7$), $z_j^{(7)} = 0$ ($j = 1, 2, 5, 6$)
	$R(\{0, 1\} P_3)$	$z_i^{(7)} > 0$ ($i = 1, 5, 6$), $z_0^{(7)} + z_7^{(7)} > 0$, $z_j^{(7)} = 0$ ($j = 2, 3, 4$); $z_i^{(7)} > 0$ ($i = 1, 2, 6$), $z_0^{(7)} + z_7^{(7)} > 0$, $z_j^{(7)} = 0$ ($j = 3, 4, 5$); $z_i^{(7)} > 0$ ($i = 1, 4, 6$), $z_0^{(7)} + z_7^{(7)} > 0$, $z_j^{(7)} = 0$ ($j = 2, 3, 5$); $z_i^{(7)} > 0$ ($i = 1, 3, 6$), $z_0^{(7)} + z_7^{(7)} > 0$, $z_j^{(7)} = 0$ ($j = 2, 4, 5$);
	$R(\{0\} P_3)$	$z_i^{(7)} > 0$ ($i = 0, 1, 4, 7$), $z_j^{(7)} = 0$ ($j = 2, 3, 5, 6$); or $z_i^{(7)} > 0$ ($i = 0, 3, 6, 7$), $z_j^{(7)} = 0$ ($j = 1, 2, 4, 5$) $z_i^{(7)} > 0$ ($i = 0, 1, 6, 7$), $z_j^{(7)} = 0$ ($j = 2, 3, 4, 5$); $z_i^{(7)} > 0$ ($i = 0, 5, 6, 7$), $z_j^{(7)} = 0$ ($j = 1, 2, 3, 4$); $z_i^{(7)} > 0$ ($i = 0, 1, 2, 7$), $z_j^{(7)} = 0$ ($j = 3, 4, 5, 6$); $z_i^{(7)} > 0$ ($i = 0, 1, 5, 7$), $z_j^{(7)} = 0$ ($j = 2, 3, 4, 6$); $z_i^{(7)} > 0$ ($i = 0, 2, 6, 7$), $z_j^{(7)} = 0$ ($j = 1, 3, 4, 5$); $z_i^{(7)} > 0$ ($i = 0, 4, 6, 7$), $z_j^{(7)} = 0$ ($j = 1, 2, 3, 5$); $z_i^{(7)} > 0$ ($i = 0, 1, 3, 7$), $z_j^{(7)} = 0$ ($j = 2, 4, 5, 6$); $z_i^{(7)} > 0$ ($i = 0, 4, 5, 7$), $z_j^{(7)} = 0$ ($j = 1, 2, 3, 6$); $z_i^{(7)} > 0$ ($i = 0, 2, 3, 7$), $z_j^{(7)} = 0$ ($j = 1, 4, 5, 6$); $z_i^{(7)} > 0$ ($i = 0, 2, 4, 7$), $z_j^{(7)} = 0$ ($j = 1, 3, 5, 6$); or $z_i^{(7)} > 0$ ($i = 0, 3, 5, 7$), $z_j^{(7)} = 0$ ($j = 1, 2, 4, 6$)
	$R(\emptyset P_3)$	others

TABLE 2.3. (continued)

m	Resolution	Conditions on $BA(m, 6; z_0^{(m)}, z_1^{(m)}, \dots, z_m^{(m)})$
8	$R(\{0, 1, 2, 3\} P_3)$, i.e., VII	$z_g^{(8)}, z_h^{(8)}, z_i^{(8)}, z_j^{(8)} > 0$ for some $j \in \{3, 4, 5\}$, $i \in \{2, 3, 4, 5, 6\} - \{j\}$, $h \in \{1, 2, \dots, 7\} - \{i, j\}$, $g \in \{0, 1, \dots, 8\} - \{i, j, h\}$
	$R(\{0, 1, 2\} P_3)$, i.e., VI	$z_i^{(8)} > 0$ ($i = 2, 6, 7$), $z_0^{(8)} + z_1^{(8)} + z_8^{(0)} > 0$, $z_j^{(8)} = 0$ ($j = 3, 4, 5$); $z_i^{(8)} > 0$ ($i = 1, 2, 6$), $z_0^{(8)} + z_7^{(8)} + z_8^{(8)} > 0$, $z_j^{(8)} = 0$ ($j = 3, 4, 5$); or $z_i^{(8)} > 0$ ($i = 1, 4, 7$), $z_0^{(8)} + z_8^{(8)} > 0$, $z_j^{(8)} = 0$ ($j = 2, 3, 5, 6$)
	$R(\{0, 2\} P_3)$	$z_i^{(8)} > 0$ ($i = 0, 2, 6, 8$), $z_j^{(8)} = 0$ ($j = 1, 3, 4, 5, 7$); $z_i^{(8)} > 0$ ($i = 0, 3, 5, 8$), $z_j^{(8)} = 0$ ($j = 1, 2, 4, 6, 7$); $z_i^{(8)} > 0$ ($i = 1, 4, 7$), $z_j^{(8)} = 0$ ($j = 0, 2, 3, 5, 6, 8$); $z_i^{(8)} > 0$ ($i = 2, 4, 6$), $z_j^{(8)} = 0$ ($j = 0, 1, 3, 5, 7, 8$); or $z_i^{(8)} > 0$ ($i = 3, 4, 5$), $z_j^{(8)} = 0$ ($j = 0, 1, 2, 6, 7, 8$)
	$R(\{0, 1\} P_3)$	$z_i^{(8)} > 0$ ($i = 1, 6, 7$), $z_0^{(8)} + z_8^{(8)} > 0$, $z_j^{(8)} = 0$ ($j = 2, 3, 4, 5$); $z_i^{(8)} > 0$ ($i = 1, 2, 7$), $z_0^{(8)} + z_8^{(8)} > 0$, $z_j^{(8)} = 0$ ($j = 3, 4, 5, 6$); $z_i^{(8)} > 0$ ($i = 1, 5, 7$), $z_0^{(8)} + z_8^{(8)} > 0$, $z_j^{(8)} = 0$ ($j = 2, 3, 4, 6$); or $z_i^{(8)} > 0$ ($i = 1, 3, 7$), $z_0^{(8)} + z_8^{(8)} > 0$, $z_j^{(8)} = 0$ ($j = 2, 4, 5, 6$)
	$R(\{2\} P_3)$	$z_i^{(8)} > 0$ ($i = 1, 5, 6$), $z_j^{(8)} = 0$ ($j = 0, 2, 3, 4, 7, 8$); or $z_i^{(8)} > 0$ ($i = 2, 3, 7$), $z_j^{(8)} = 0$ ($j = 0, 1, 4, 5, 6, 8$)
	$R(\{0\} P_3)$	$z_i^{(8)} > 0$ ($i = 0, 1, 7, 8$), $z_j^{(8)} = 0$ ($j = 2, 3, 4, 5, 6$); $z_i^{(8)} > 0$ ($i = 0, 6, 7, 8$), $z_j^{(8)} = 0$ ($j = 1, 2, 3, 4, 5$); $z_i^{(8)} > 0$ ($i = 0, 1, 2, 8$), $z_j^{(8)} = 0$ ($j = 3, 4, 5, 6, 7$); $z_i^{(8)} > 0$ ($i = 0, 1, 6, 8$), $z_j^{(8)} = 0$ ($j = 2, 3, 4, 5, 7$); $z_i^{(8)} > 0$ ($i = 0, 2, 7, 8$), $z_j^{(8)} = 0$ ($j = 1, 3, 4, 5, 6$); $z_i^{(8)} > 0$ ($i = 0, 5, 7, 8$), $z_j^{(8)} = 0$ ($j = 1, 2, 3, 4, 6$); $z_i^{(8)} > 0$ ($i = 0, 1, 3, 8$), $z_j^{(8)} = 0$ ($j = 2, 4, 5, 6, 7$); $z_i^{(8)} > 0$ ($i = 0, 1, 5$), $z_j^{(8)} = 0$ ($j = 2, 3, 4, 6, 7, 8$); $z_i^{(8)} > 0$ ($i = 3, 7, 8$), $z_j^{(8)} = 0$ ($j = 0, 1, 2, 4, 5, 6$); $z_i^{(8)} > 0$ ($i = 0, 1, 5, 8$), $z_j^{(8)} = 0$ ($j = 2, 3, 4, 6, 7$); $z_i^{(8)} > 0$ ($i = 0, 3, 7, 8$), $z_j^{(8)} = 0$ ($j = 1, 2, 4, 5, 6$); $z_i^{(8)} > 0$ ($i = 0, 5, 6, 8$), $z_j^{(8)} = 0$ ($j = 1, 2, 3, 4, 7$); $z_i^{(8)} > 0$ ($i = 0, 2, 3, 8$), $z_j^{(8)} = 0$ ($j = 1, 4, 5, 6, 7$); $z_i^{(8)} > 0$ ($i = 0, 2, 5, 8$), $z_j^{(8)} = 0$ ($j = 1, 3, 4, 6, 7$); $z_i^{(8)} > 0$ ($i = 0, 3, 6, 8$), $z_j^{(8)} = 0$ ($j = 1, 2, 4, 5, 7$); $z_i^{(8)} > 0$ ($i = 0, 4, 8$), $z_j^{(8)} = 0$ ($j = 1, 2, 3, 5, 6, 7$); $z_i^{(8)} > 0$ ($i = 0, 4, 7, 8$), $z_j^{(8)} = 0$ ($j = 1, 2, 3, 5, 6$); $z_i^{(8)} > 0$ ($i = 0, 1, 4, 8$), $z_j^{(8)} = 0$ ($j = 2, 3, 5, 6, 7$); $z_i^{(8)} > 0$ ($i = 0, 4, 6, 8$), $z_j^{(8)} = 0$ ($j = 1, 2, 3, 5, 7$); $z_i^{(8)} > 0$ ($i = 0, 2, 4, 8$), $z_j^{(8)} = 0$ ($j = 1, 3, 5, 6, 7$);

Note that Tables 3.1–3.3 include the results of Hyodo and Yamamoto [15] as a special case.

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